

Items on this page to be reported by a: Bank SDs  
Bank MSPsAggregate PositionsLONG/BOUGHTSHORT/SOLD

## 1. Security-based swaps

A. Cleared ..... \$ ..... 12801 ..... \$ ..... 12809

B. Non-cleared ..... \$ ..... 12802 ..... \$ ..... 12810

## 2. Mixed swaps

A. Cleared ..... \$ ..... 12803 ..... \$ ..... 12811

B. Non-cleared ..... \$ ..... 12804 ..... \$ ..... 12812

## 3. Swaps

A. Cleared ..... \$ ..... 12805 ..... \$ ..... 12813

B. Non-cleared ..... \$ ..... 12806 ..... \$ ..... 12814

## 4. Other derivatives

..... \$ ..... 12807 ..... \$ ..... 12815

## 5. Total (sum of Lines 1-4)

..... \$ ..... 12808 ..... \$ ..... 12816

Name of firm: \_\_\_\_\_

As of: \_\_\_\_\_

NOTE: The information required to be reported within this form is intended to be identical to that required to be reported by Security Based Swap Dealers and Major Security Based Swap Participants under SEC FORM X-17a-5 FOCUS Report Part II. Please refer to FOCUS REPORT II INSTRUCTIONS and related interpretations published by the SEC in the preparation of this form.